NICOLO CENEDA

Contacts and Websites

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ResearchGate: www.researchgate.net/profile/Nicolo-Ceneda

Education

Imperial College London, London (UK)

Sep 21 – Pres. *Doctor of Philosophy (PhD) in Finance:*
- Research areas: Theoretical asset pricing with a focus on fixed income securities and financial derivatives; Empirical asset pricing using machine learning models
- Chapters of dissertation: Optimal monetary policy and stock prices (with H. Bhamra); The econometrics of portfolio sorts (with V. Corradi and W. Distaso)
- Other research projects: Forecasting the recovery price of NPLs using machine learning (with D. Brigo, W. Distaso and F. Pellegrino); Forecasting the volatility of treasury futures using machine learning (with Deutsche Bank)
- Teaching: Theoretical asset pricing (2022-24, PhD level, 11 students, Rating: 5.0 / 5.0), Macroeconomics (2023-24, PhD level, 11 students, Rating: 5.0 / 5.0)
- Memberships: Founding member of the Asset Pricing Research Group (interdisciplinary research group for graduate students and professors)
- Advisors: F. Allen (f.allen@ic.ac.uk); H. Bhamra (h.bhamra@ic.ac.uk)

Sep 20 – Sep 21 *Master of Research in Finance:*
- Final grade: Distinction

Stanford University, Stanford (US)

Feb 24 – Jul 24 *Visiting Scholar at the Stanford Graduate School of Business:*
- Visited the chair of Prof. Zhiguo He

University of St. Gallen, St. Gallen (CH)

Sep 17 – May 20 *Master in Banking and Finance, track in Quantitative Finance:*
- Thesis: Quantile regression of high-frequency data tail dynamics via a recurrent neural network (supervisor: C. Aymanns)
- Final grade: 5.64 / 6.0

Cornell University, Ithaca (US)

Aug 19 – Dec 19 *Master level exchange at the Johnson Graduate School of Management:*
- GPA: 3.97 / 4.0

Bocconi University, Milano (IT)

Sep 14 – Jul 17 *Bachelor in International Economics and Finance, major in Finance:*
- Thesis: Empirical evaluation of the performance of mutual funds (supervisor: A. Beltratti)
- Final grade: 110 cum laude / 110

University of California - UCLA, Los Angeles (US)

Jan 17 – Mar 17 *Bachelor level exchange in the departments of Mathematics and Economics:*
- GPA: 4.0 / 4.0

Additional Education

- Aug 17 – Aug 17 ARPM Bootcamp, New York City (US): Course on Advanced Risk and Portfolio Management
- Jun 16 – Jul 16 HEC Paris, Jouy-en-Josas (FR): Course on Energy and Finance, Final grade: A / A
- Jul 15 – Aug 15 London School of Economics, London (UK): Course on Competitive Strategy and Game Theory, Final grade: A+ / A

Work Experience

Deutsche Bank – Investment Bank, London (UK)

Jun 22 – Sep 22 *PhD intern, Quantitative Researcher, Joint between exotic interest rates derivatives trading and algorithmic interest rates strats:*
- Developed machine learning, regularized regression, and stochastic volatility models to forecast the realized volatility of U.S. treasury futures
- Took part in weekly research seminars to provide updates on the project
- Full time offer received (declined)

Deutsche Bank – Investment Bank, London (UK)

Jun 19 – Aug 19 *Summer intern, Two rotations, Global markets:*
- FX options trading: learnt about trading of hard and emerging market currencies, precious metals, structured volatility and correlation products; priced, risk managed and analyzed portfolios of vanilla and exotic derivatives; worked with the FX quant team to study the spot-vol correlation and test a vega hedging strategy for risk reversals
- Equity derivatives structuring: designed and coded potential systematic trading strategies for the Quantitative Investment Solutions team

Deutsche Bank – Investment Bank, Zürich (CH)

Jun 18 – Dec 18 *Off-Cycle intern, Sales, Credits and interest rates:*
- Responsible for all new bond issues for the Swiss unit of the bank, personally managing around 140 institutional clients on Bloomberg
- Engaged in pricing and hedging of vanilla and structured products
- Completed research projects for the Zurich and London teams to study the competitiveness of the insurance and equity-linked product markets

Computer Skills

- **Core programming languages:** Python (with TensorFlow); Mathematica; C++
- **Past programming languages:** Matlab; R; Q; EViews; Pascal
- **Other software:** Git; GitHub; Excel; LaTeX; Cloud computing
- **Certifications:** ECDL Advanced Spreadsheets; ECDL Core

Languages

- **Mother-tongue:** Italian
- **Business proficiency:** English (TOEFL: 112/120)
- **Past academic courses:** French (B2); Spanish (B2); German (A1)

Achievements and Awards

Imperial College London, London (UK)

- Sep 21 President's PhD Scholarship (awarded for excellent academic performance and promising research potential)
- Sep 20 Business School Graduate Teaching Assistant Scholarship (full funding throughout the PhD program)

University of St. Gallen, St. Gallen (CH)

- Dec 19 Ranked 1st in a cohort of 133 students in the compulsory courses

Extracurricular Activities

Poker Player – Imperial College Poker Club & PokerStars, London (UK)

Sep 23 – Pres.
- Weekly tournaments or cash games at Imperial College Poker Club
- Occasional online cash games on PokerStars (Number of games in 2023: 20, P&L: +48.08%)

Scoutmaster – European Scout Federation, Treviso (IT)

Sep 01 – Pres.
- My most recent role consists of educating future scoutmasters and overseeing the logistics of the group during summer camps